

CLAIMS

What is claimed is:

- 5 1. A method of equity screening, said method comprising the steps of:
receiving a pool of equities wherein said equities include a plurality of parameters;
assigning a parameter ranking to each parameter of said plurality of parameters;
receiving a plurality of user preferences for parameters of interest;
selecting a weighting function for each parameter of interest;
10 assigning a score to each equity based on said weighting function and said parameter
ranking; and
selecting at least one equity meeting the user's preferences.
- 15 2. The method of claim 1 wherein said step of assigning a parameter ranking includes the
step of ranking all equities within an industry group.
3. The method of claim 1 wherein said selecting step includes the steps of choosing equities
having scores from high to low and picking top "n" scoring equities.
- 20 4. The method of claim 1 further comprising the step of displaying said at least one equity.
5. The method of claim 1 further comprising the steps of selecting a parameter range and
disallowing one or more of equities from said pool of equities based on the parameter range.
- 25 6. The method of claim 1 wherein said ranking of said parameter values is based on the
formula:

$$\frac{\text{parameter-average parameter value}}{\text{standard deviation of parameter}}$$

- 30 wherein said average and said standard deviation values are derived from a market as a whole.

7. The method of claim 1 wherein said ranking of said parameter values is based on the formula:

$$\frac{\text{parameter-average parameter value}}{\text{standard deviation of parameter}}$$

wherein said average and said standard deviation values are derived from a subgroup of a market as a whole.

8. The method of claim 1 further comprising the step of applying a data filter to said pool of equities after the step of receiving said pool of equities.

9. The method of claim 1 further comprising the step of applying a group filter to said pool of equities after the step of receiving said pool of equities.

10. A method of similar equity screening comprising:
selecting one or more target equities from a pool of equities;
providing a pool of equities wherein said equities have one or more parameters;
collect parameters for the target equity;
assigning a parameter ranking to each said parameter;
selecting a weighting function for each said parameter based on said target equity;
assigning a score to each equity based on said weighting function and said parameter ranking; and
selecting at least one equity representative said target equity.

11. The method of claim 10 wherein said weighting is within each said equity's industry group.

12. The method of claim 10 wherein said weighting is within a market as a whole.

13. The method of claim 10 wherein said weighting is within each said equity's industry and within a market as a whole.

14. The method of claim 10 further comprising the step of displaying said at least one equity.

15. The method of claim 10 further comprising selecting a parameter range; and disallowing a portion of equities from said pool of equities based on said parameter range.

16. The method of claim 10 further comprising disallowing a portion of equities from said pool of equities based on a grouping.

17. The method of claim 10 further comprising disallowing a portion of equities from said pool of equities based on an industry.

18. The method of claim 10 wherein said ranking of said parameter values is based on the formula:

$$\frac{\text{parameter-average parameter value}}{\text{standard deviation of parameter}}$$

and wherein said average and said standard deviation values are derived from a market as a whole.

19. The method of claim 10 wherein said ranking of said parameter values is based on the formula:

$$\frac{\text{parameter-average parameter value}}{\text{standard deviation of parameter}}$$

and wherein said average and said standard deviation values are derived from a subgroup of a market as a whole.

20. The method of claim 10 further comprising the step of back testing.

21. A method of screening equities, said method comprising the steps of:
ranking a plurality of equity parameters to normalize each equity parameter with respect to each other equity parameter;

receiving user preferences respecting the weight to be given equity parameters of interest;

weighting the ranked equity parameters of interest based upon the received user preferences to assign each equity a score; and

5 selecting at least one scored equity appropriate for the user preference.

22. A system for screening equities, said system comprising:

a server system configured to receive equity parameters for a plurality of equities and user preferences respecting the weight to be given equity parameters of interest;

10 a database communicating with said server system to store the received equity parameters; and

a central processing unit communicating with said database to rank the received equity parameters in order to normalize each equity parameter with respect to each other equity parameter, said central processing unit instructed to weight the ranked equity parameters of interest based upon the received user preferences in order to assign each equity a score and to
15 select at least one scored equity appropriate for the user's preferences.